

FIG. 2

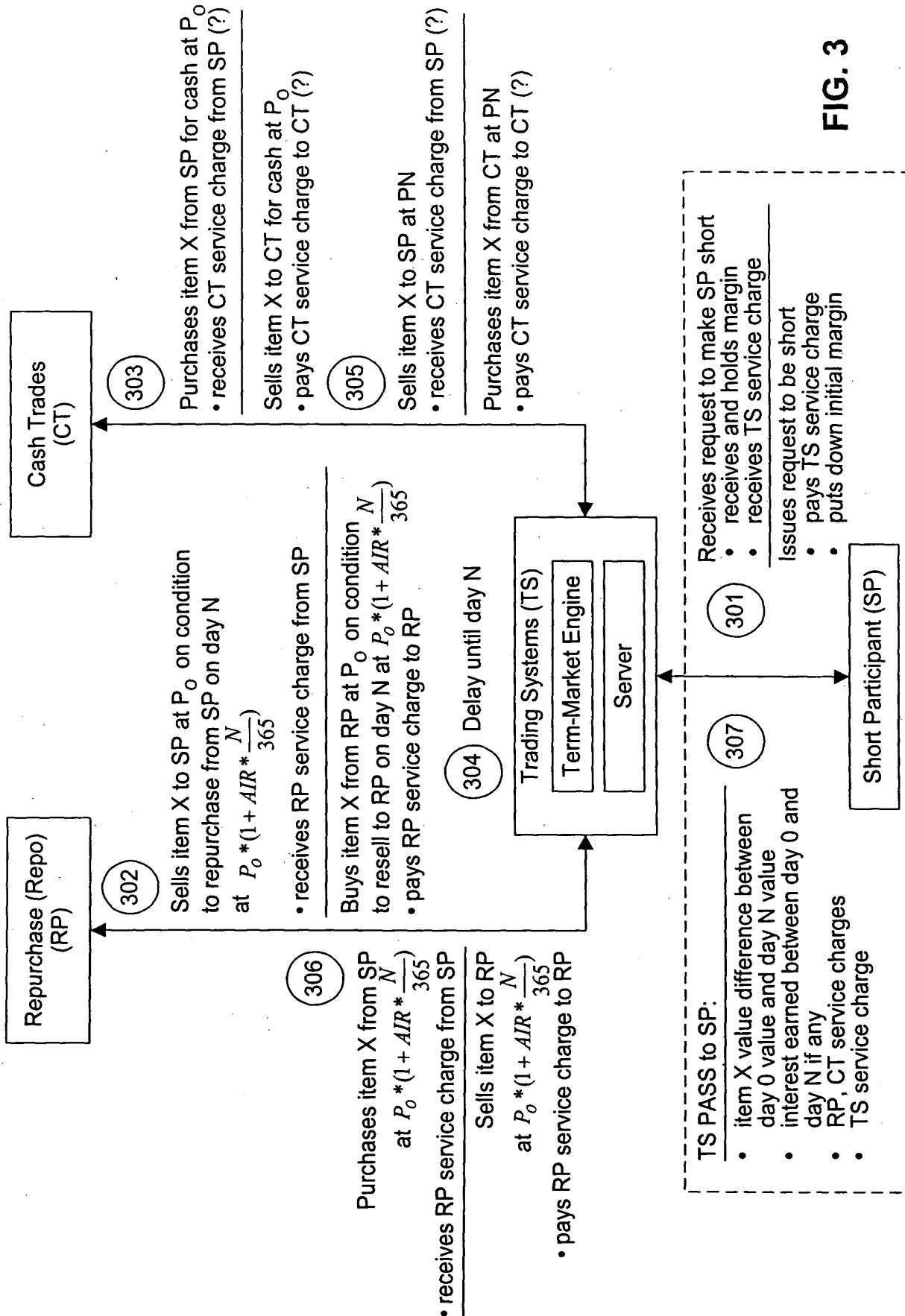


FIG. 3

Instrument and Settlement Date	Price/Volume
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+ 5x7
Settle in the cash (Cash Market)	97.102/97.106 5x7
Settle at r+1	97.096/97.102 5x7
Settle at r+2	97.09+/97.10 5x7
Settle at r+3	97.092/97.096 5x7
Settle at r+4	97.09/97.09+ 5x7
Settle at r+5	97.086/97.092 5x7
Settle at r+6	97.08+/97.09 5x7
Settle at 30	97.082/97.086 5x7
Settle at 60	97.08/97.08+ 5x7
Settle at 90	97.078/97.082 5x7

FIG. 4

Instrument and Settlement Date	Price/Volume
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+ 5x7
Settle in the cash (Cash Market)	97.102/97.106 5x7

510


"CLICK TO DROP"

Instrument and Settlement Date	Price/Volume
usg_10Y (United States Government 10-Year Bond)	97.10/97.10+ 5x7
Settle in the cash (Cash Market)	97.102/97.106 5x7
Settle at r+1	97.096/97.102 5x7
Settle at r+2	97.09+/97.10 5x7
Settle at r+3	97.092/97.096 5x7
Settle at r+4	97.09/97.09+ 5x7
Settle at r+5	97.086/97.092 5x7
Settle at r+6	97.08+/97.09 5x7
Settle at 30	97.082/97.086 5x7
Settle at 60	97.08/97.08+ 5x7
Settle at 90	97.078/97.082 5x7



520

FIG. 5

600

601 usg_10Y (United States Government Bond) Settle at r+6 97.08+/97.09 5x7 

Price: \$97.08+ 624 Size: 10 632

628 Action   634

612 Bid 616 Cxl Bids 620 Cancel All 622 Cxl All For All Inst

604 Buy 606 Sell 610

608

10	7	8	9
25	4	5	6
50	1	2	6
100	0	+	-
.	BKS	DEL	

634 Offer 614 Cxl Offers 618 Cancel All 620 Cancel All For All Inst

FIG. 6